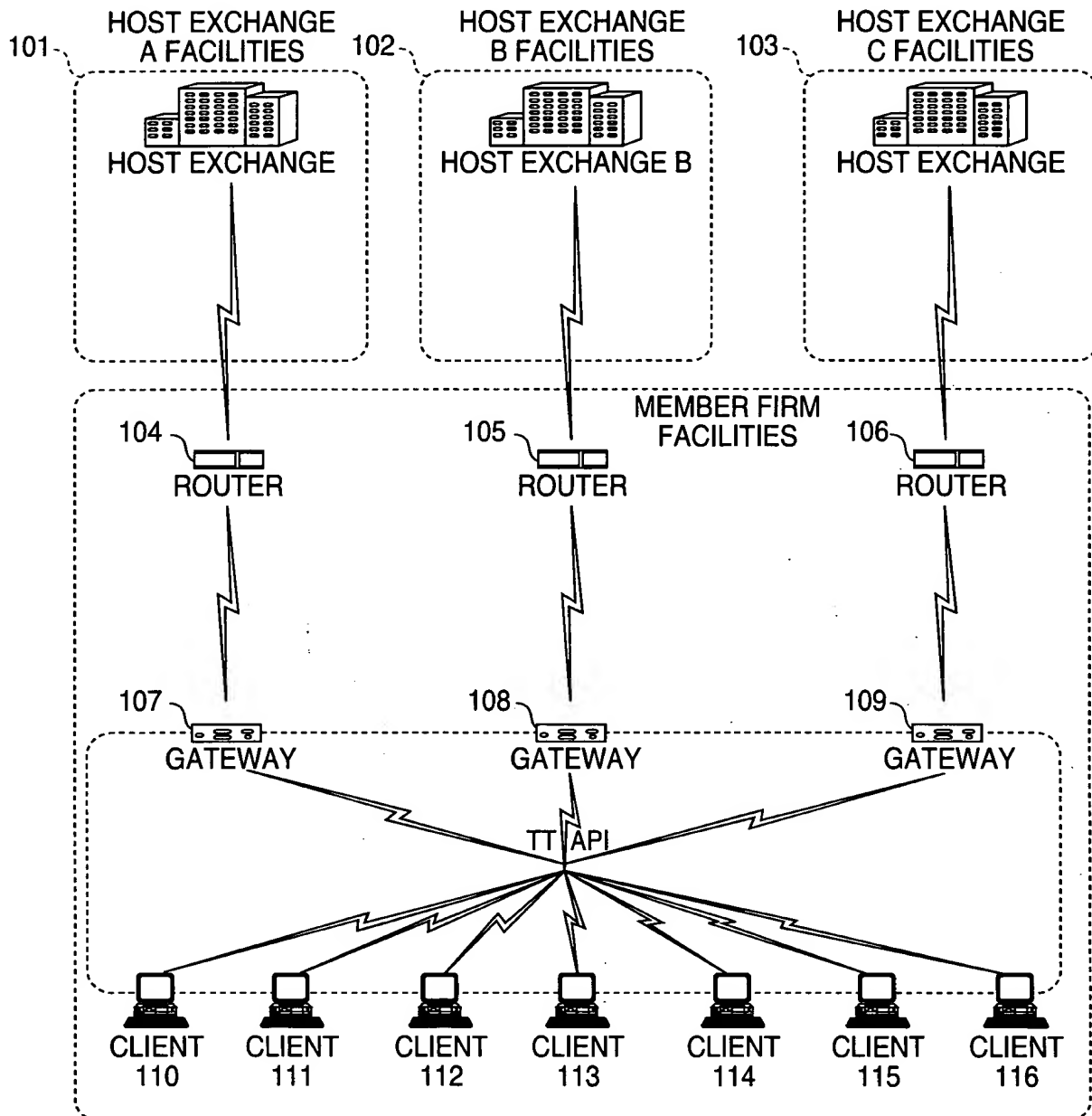


FIG. 1

CONNECTION TO MULTIPLE EXCHANGES



09/971,087

SECRET

	201	202	203	204	205				
	Contract	Depth	BidQty	BidPrc	AskPrc	AskQty	LastPrc	LastQty	Total
1	CDHO	•	785	7626	7627	21	7627	489	8230
2			626	7625	7629	815			
3			500	7624	7630	600			
4			500	7623	7631	2456			
5			200	7622	7632	800			

FIG. 3

SYCOM FGBL DEC99						
E/W		10:48:44	BidQ	AskQ	Prc	LTQ
1009	L	3		104	99	
1010	R	5		24	98	
1011	720			33	97	
1012	×	10		115	96	
1013	0			32	95	
1014	10	1H		27	94	
	50	3H		63	93	
1007	S 0 W 24	1K 5H		45	92	
	S 0 W 7	CLR		28	91	
1015	×	10		20	90	10
1016	17	▼		18	89	
1008	B 0 W 15	CXL	97		88	
	B 0 W 13	+ -	30		87	
1017	NET 0		43		86	
1018	B 0 W 17	NET REAL	110		85	
1019			23		84	
1021			31		83	
			125		82	
			21		81	

2007-07-26

FIG. 4

SYCOM FGBL DEC99						[-][+][X]		
E/W	10:48:44		BidQ	AskQ	Prc	LtQ		
	L	3		104	99			
	R	5		24	98			
	720			33	97			
	X	10		115	96			
	0			32	95			
	10	1H		27	94			
	50	3H						
S 10 W 14	1K	5H		63	93	10		
	CLR		43		92			
	X	10	125		91			
	17	▼	97		90			
B 0 W 15	CXL		18		89			
B 0 W 13	+	-	97		88			
	NET 0		30		87			
			43		86			
B 0 W 17	NET REAL		110		85			
			23		84			
			31		83			
			125		82			
			21		81			

1101

09971087-012902

FIG. 5

SYCOM FGBL DEC99						<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>
E/W	10:48:44		BidQ	AskQ	Prc	LtQ		
1206	L	3		104	99			
	R	5						
1205	720			24	98			
				33	97			
	×	10		115	96			
	0							
	10	1H		32	95			
	50	3H		27	94			
S 0 W 24	1K	5H		63	93			
S 0 W 7	CLR			45	92			
	×	10		28	91			
	17	▼		20	90	10		
1204	B 0 W 15	CXL	18		89			
	B 0 W 13	<input type="checkbox"/> + <input type="checkbox"/> -	97		88			
	NET 0		30		87			
			43		86			
B 0 W 17	NET REAL		110		85			
			23		84			
			31		83			
			125		82			
			21		81			

1208

1201

1202

1203

1207

09/971,087 "032900"

FIG. 6

```
graph TD
    START([START]) --> 1301[TRADER HAS MARKET DISPLAYED ON HIS COMPUTER SCREEN]
    1301 --> 1302[SET QUANTITY VALUES IN APPROPRIATE FIELDS (R/L FIELDS, CURRENT QUANTITY FIELD, NetPos, OR OFFSET.)]
    1302 --> 1303[POSITION CURSOR OVER DESIRED CELL ON THE MERCURY DISPLAY]
    1303 --> 1304{IS THIS A TRADING CELL - I.E. THE BidQ OR AskQ COLUMN?}
    1304 -- NO --> 1305[NO ORDER SENT (MAY ADJUST QUANTITIES OR OTHER RESTRICTIONS DEPENDING ON CELL SELECTED)]
    1304 -- YES --> 1306{IS LEFT OR RIGHT MOUSE BUTTON CLICKED?}
    1306 -- LEFT --> 1308{QUANTITY DESCRIPTION CHOSEN?}
    1306 -- RIGHT --> 1307[QUANTITY OF ORDER = VALUE IN R FIELD]
    1308 -- OFFSET --> 1309[QUANTITY OF ORDER = VALUE IN L FIELD]
    1308 -- NetPos --> 1312[QUANTITY OF ORDER = CURRENT NetPos]
    1308 -- NUMBER --> 1311[QUANTITY OF ORDER = CURRENT QUANTITY]
    1307 --> 1310{Plus}
    1309 --> 1310
    1312 --> 1310
    1311 --> 1310
    1310 --> 1313{COLUMN CLICKED?}
    1313 -- BidQ --> 1315[SEND BUY ORDER TO MARKET FOR PREDEFINED QUANTITY AT THE PRICE OF THE ROW CLICKED]
    1313 -- AskQ --> 1314[SEND SELL ORDER TO MARKET FOR DEFINED QUANTITY AT THE PRICE OF THE ROW CLICKED]
    1315 --> END1([END])
    1314 --> END2([END])
```

Flowchart illustrating the trading process with Mercury:

- 1301: TRADER HAS MARKET DISPLAYED ON HIS COMPUTER SCREEN
- 1302: SET QUANTITY VALUES IN APPROPRIATE FIELDS (R/L FIELDS, CURRENT QUANTITY FIELD, NetPos, OR OFFSET.)
- 1303: POSITION CURSOR OVER DESIRED CELL ON THE MERCURY DISPLAY
- 1304: IS THIS A TRADING CELL - I.E. THE BidQ OR AskQ COLUMN?
- 1305: NO ORDER SENT (MAY ADJUST QUANTITIES OR OTHER RESTRICTIONS DEPENDING ON CELL SELECTED)
- 1306: IS LEFT OR RIGHT MOUSE BUTTON CLICKED?
- 1307: QUANTITY OF ORDER = VALUE IN R FIELD
- 1308: QUANTITY DESCRIPTION CHOSEN?
- 1309: QUANTITY OF ORDER = VALUE IN L FIELD
- 1310: Plus (Sum of all quantities that "better" the order being entered)
- 1311: QUANTITY OF ORDER = CURRENT QUANTITY
- 1312: QUANTITY OF ORDER = CURRENT NetPos
- 1313: COLUMN CLICKED?
- 1314: SEND SELL ORDER TO MARKET FOR DEFINED QUANTITY AT THE PRICE OF THE ROW CLICKED
- 1315: SEND BUY ORDER TO MARKET FOR PREDEFINED QUANTITY AT THE PRICE OF THE ROW CLICKED
- END

Additional text annotations:

- THIS WILL ADD UP THE QUANTITIES FOR EACH ORDER IN THE MARKET THAT WOULD FILL THE ORDER BEING ENTERED BY THE TRADER - I.E. THE SUM OF ALL QUANTITIES THAT "BETTER" THE ORDER BEING ENTERED
- TRADING WITH MERCURY

TRADING WITH MERCURY

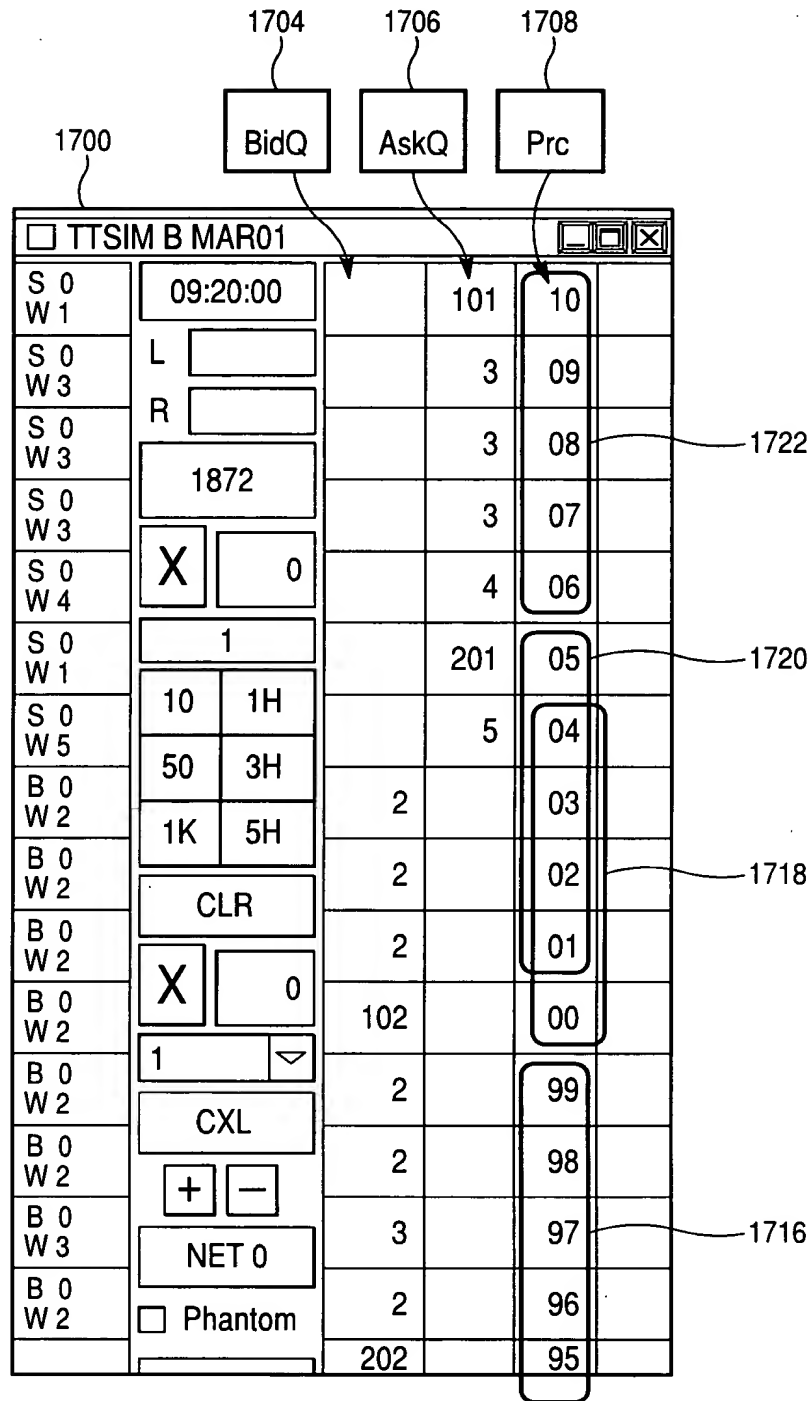


Fig. 7A

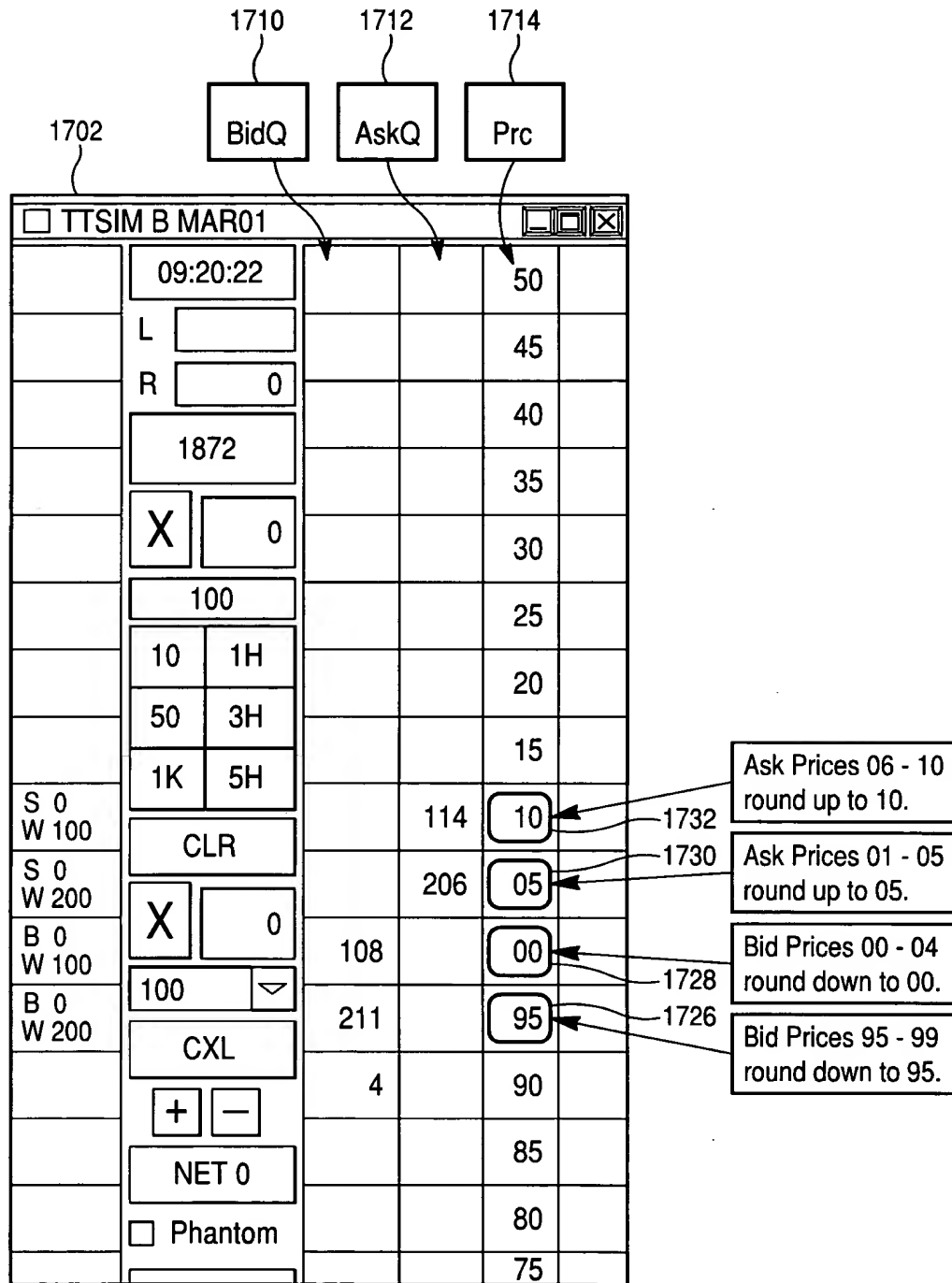


Fig. 7B

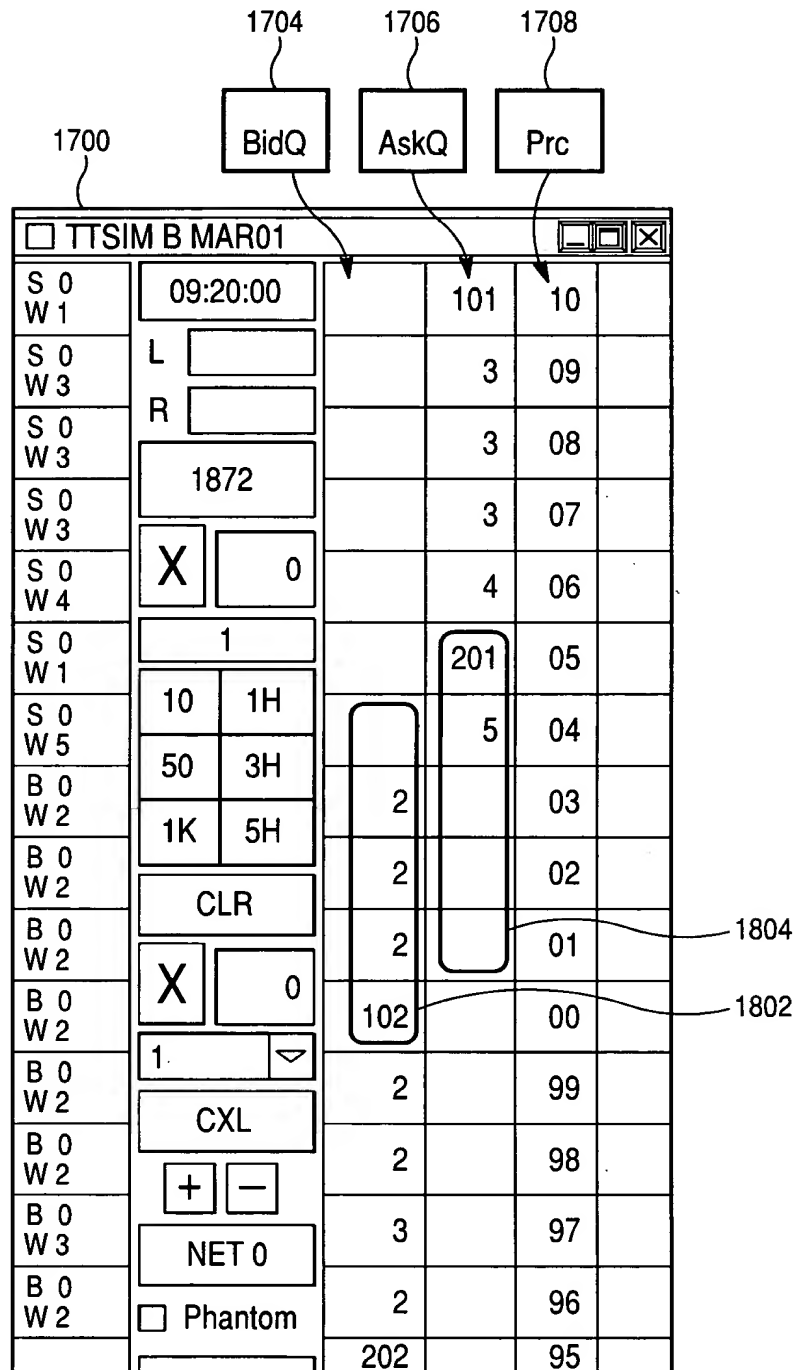


Fig. 8A

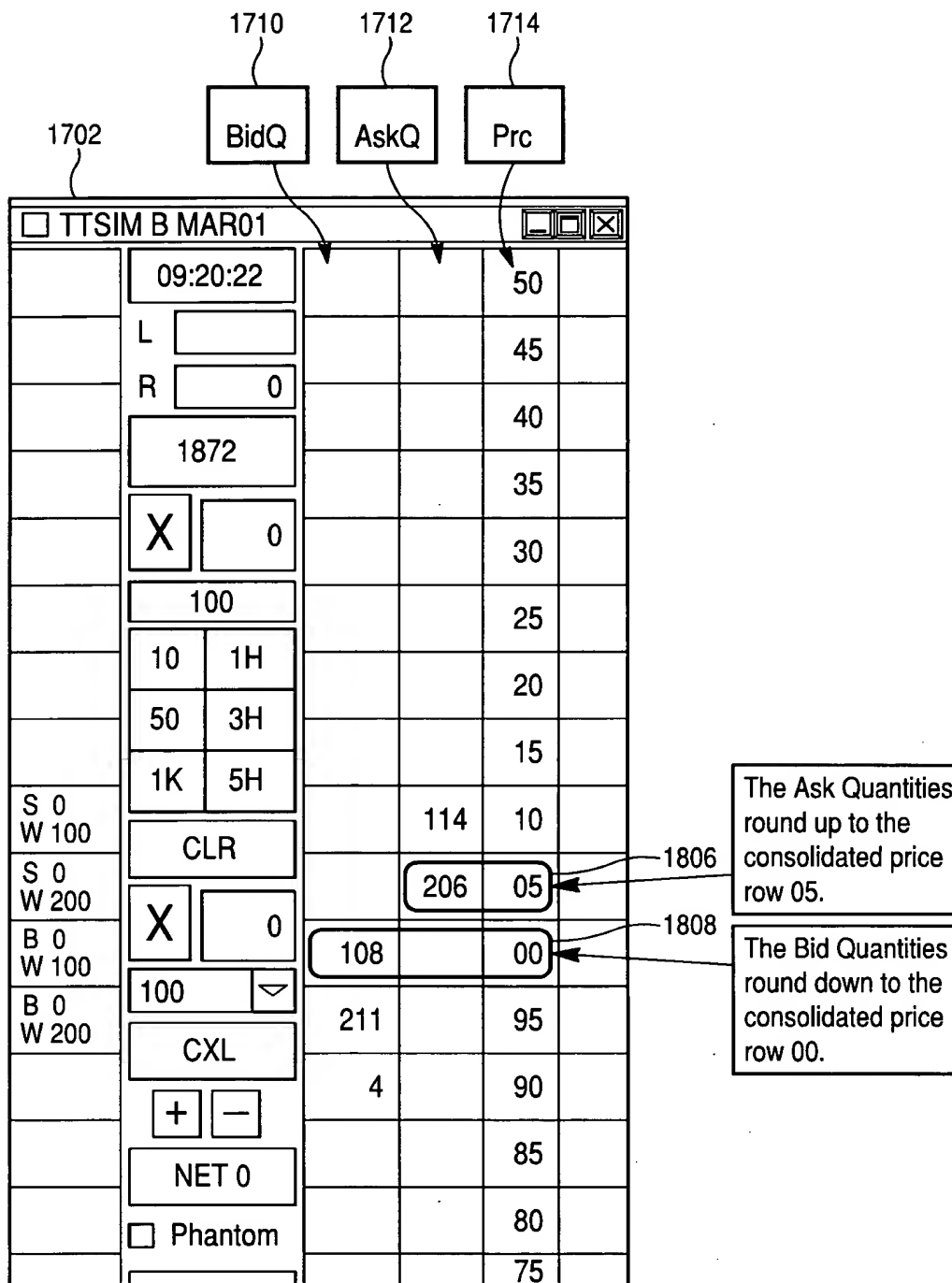


Fig. 8B

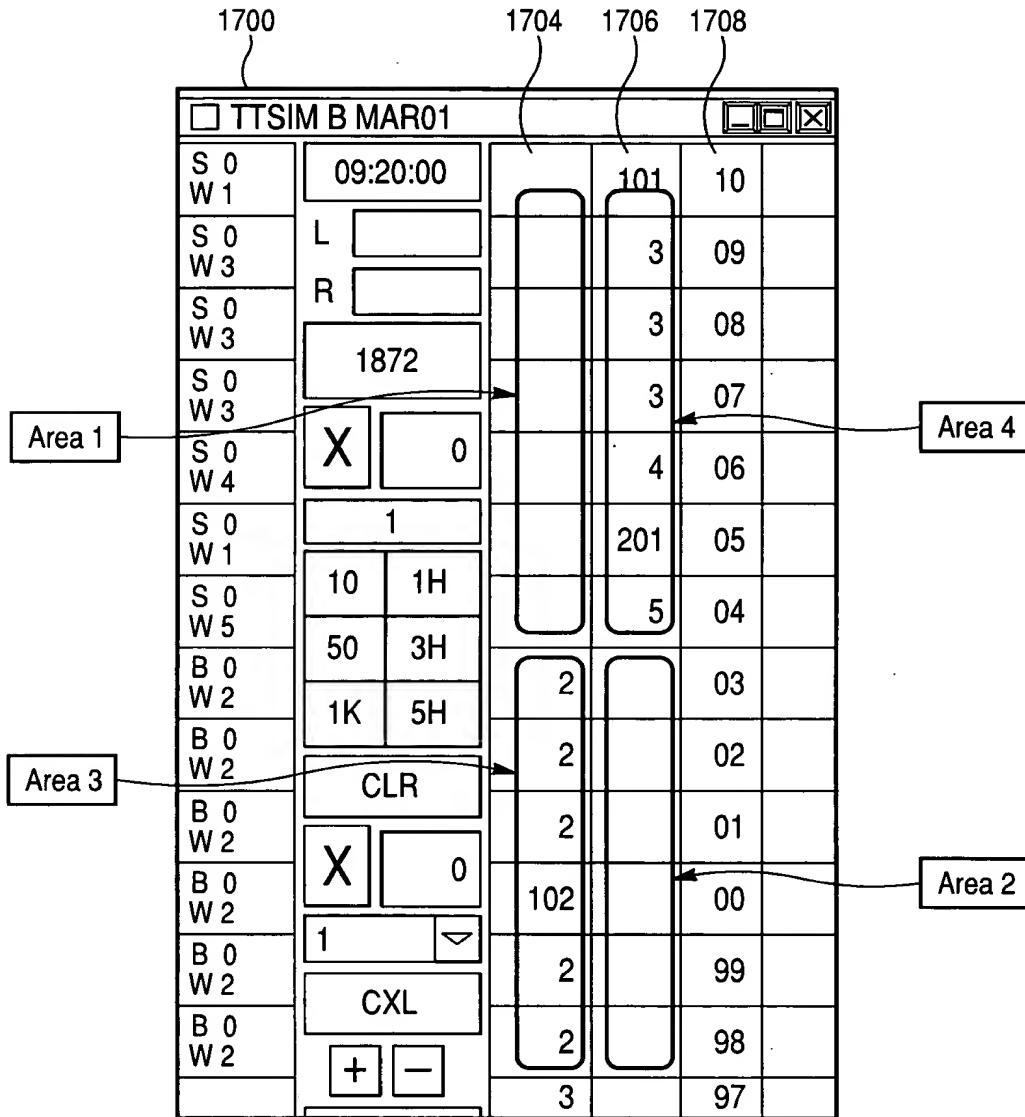


Fig. 9

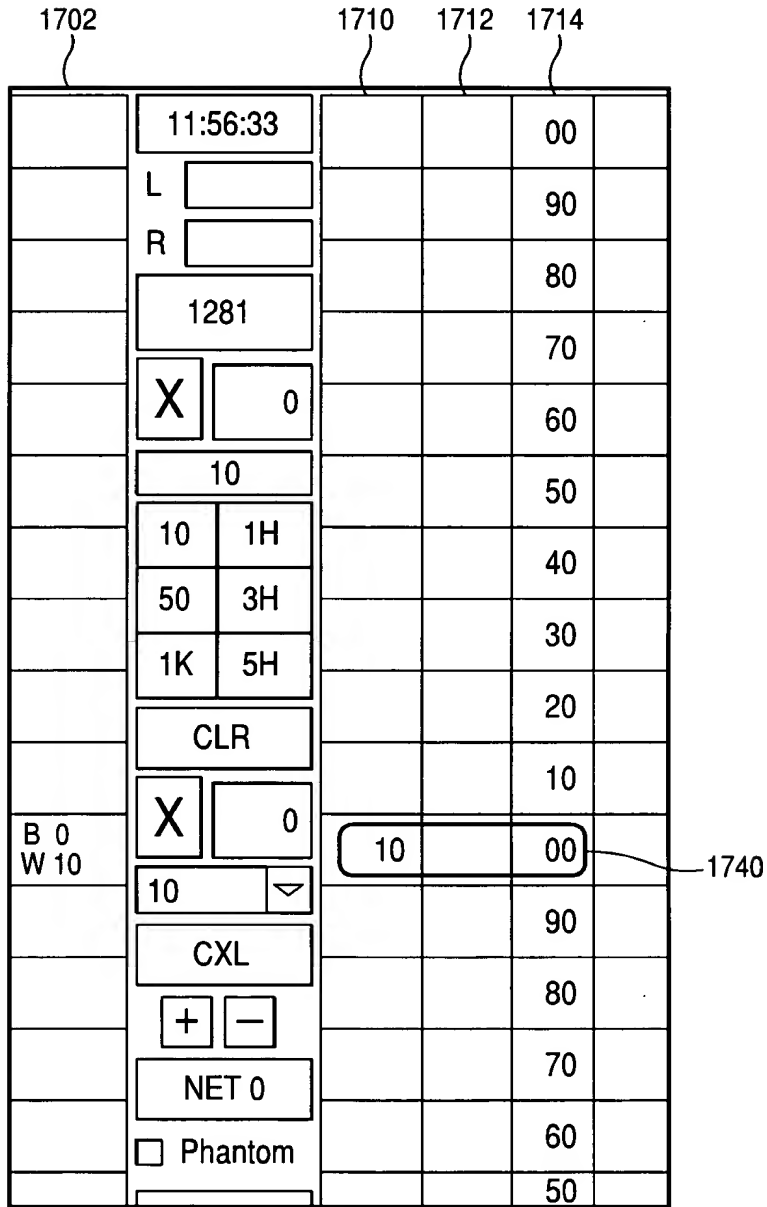


Fig. 10

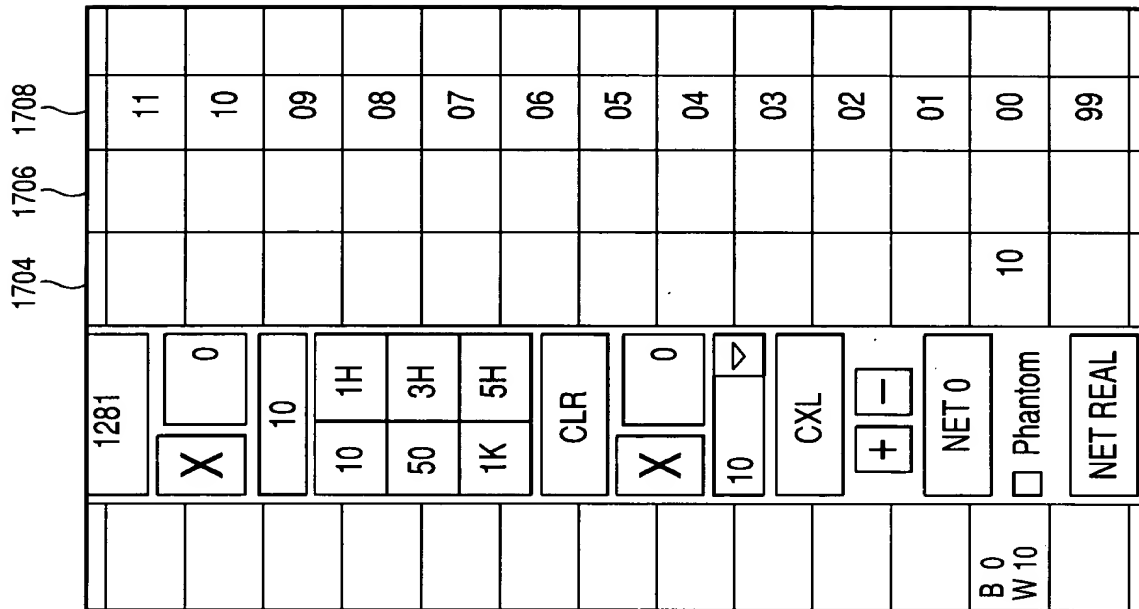


Fig. 11

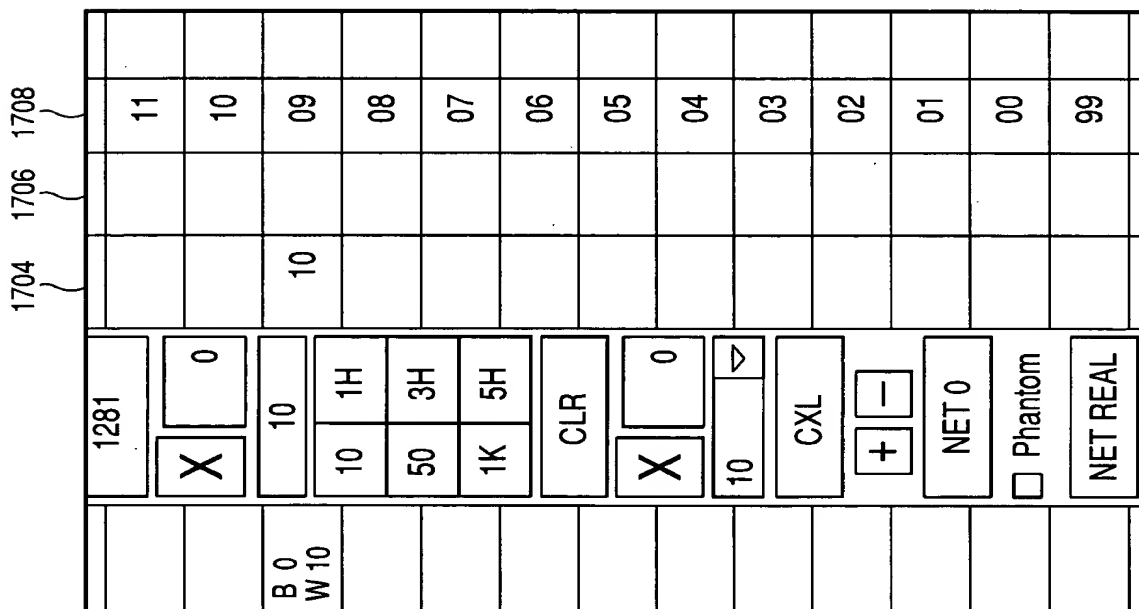


Fig. 12

	1704	1706	1708
	128I		11
	X	0	10
	1		09
B 0 W 1	10	1H	08
B 0 W 2	50	3H	07
	1K	5H	06
	CLR		05
B 0 W 3	X	0	04
	1	▷	03
B 0 W 2	CXL		02
B 0 W 1	+ -	1	01
	NET 0		00
B 0 W 1	<input type="checkbox"/> Phantom	1	99
	NET REAL		

[illegible]

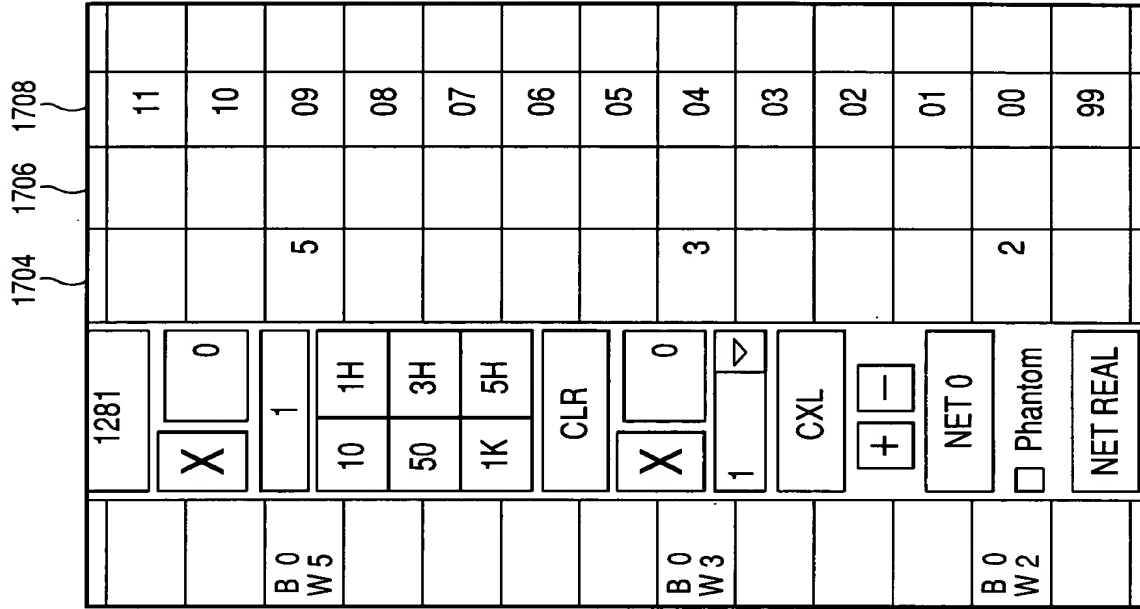


Fig. 15

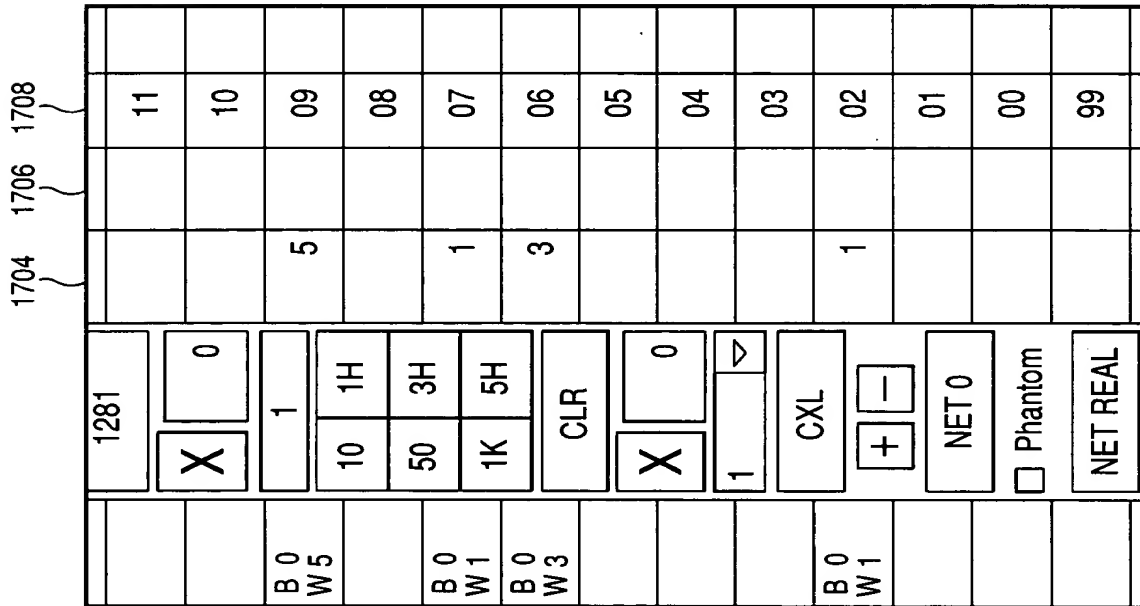


Fig. 16

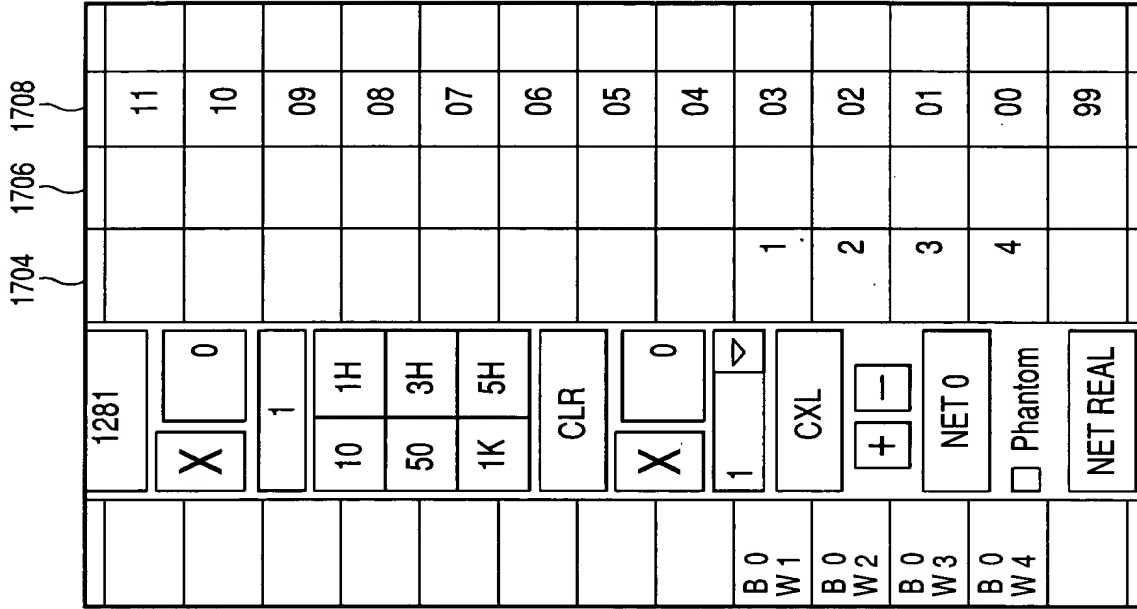


Fig. 17

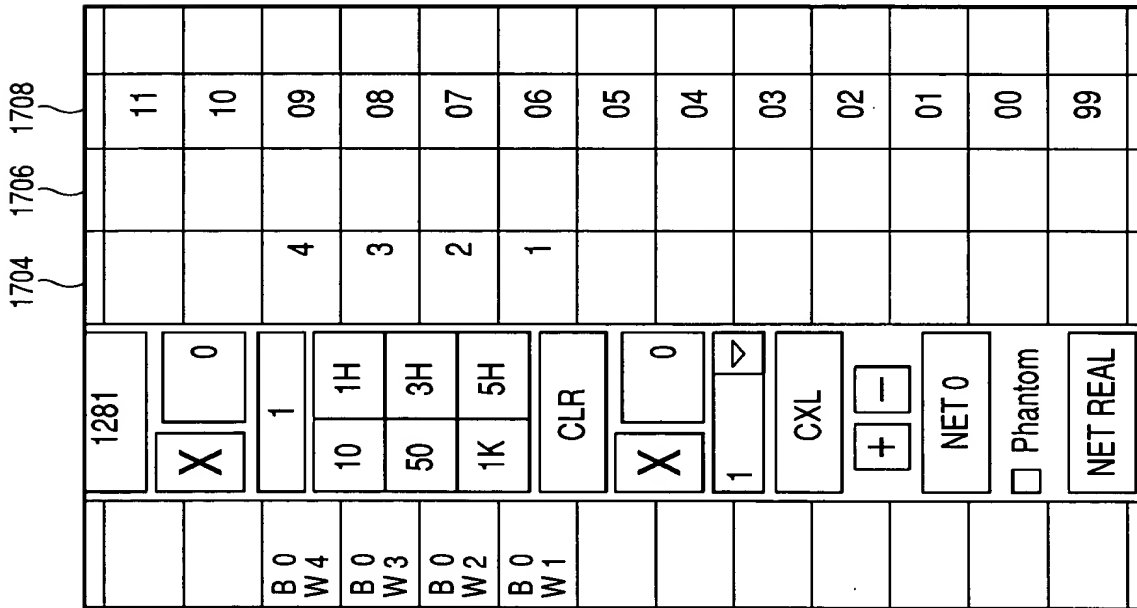


Fig. 18

